



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 31/01/2014

To Date : 31/01/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 06/02/2014	Index Future		Buy	1	4,225.05
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,225.05
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,225.05
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,225.05
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,225.05
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,225.05
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,225.05
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,225.05
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,225.05
ALBI On 06/02/2014	Index Future		Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 06/02/2014			Sell	2	0.00
ALBI On 06/02/2014			Buy	2	8,450.10
ALBI On 06/02/2014			Sell	2	0.00
ALBI On 06/02/2014			Buy	2	8,450.10
ALBI On 06/02/2014			Sell	2	0.00
ALBI On 06/02/2014			Buy	2	8,450.10
ALBI On 06/02/2014			Sell	2	0.00
ALBI On 08/05/2014			Buy	2	8,579.04
ALBI On 08/05/2014			Sell	2	0.00
ALBI On 08/05/2014			Buy	2	8,579.04
ALBI On 08/05/2014			Sell	2	0.00
ALBI On 08/05/2014			Buy	2	8,579.04
ALBI On 08/05/2014			Sell	2	0.00
ALBI On 08/05/2014			Sell	2	0.00
ALBI On 08/05/2014			Buy	2	8,579.04
ALBI On 08/05/2014			Sell	2	0.00
ALBI On 08/05/2014			Buy	2	8,579.04
ALBI On 08/05/2014			Sell	2	0.00
ALBI On 08/05/2014			Buy	2	8,579.04
ALBI On 08/05/2014			Sell	2	0.00
ALBI On 08/05/2014			Buy	2	8,579.04
ALBI On 08/05/2014			Sell	2	0.00
ALBI On 08/05/2014			Buy	2	8,579.04
ALBI On 06/02/2014			Sell	3	0.00
ALBI On 06/02/2014			Buy	3	12,675.15
ALBI On 08/05/2014			Sell	3	0.00
ALBI On 08/05/2014			Buy	3	12,868.56
ALBI On 06/02/2014			Buy	4	16,900.20
ALBI On 06/02/2014			Sell	4	0.00
ALBI On 06/02/2014			Buy	4	16,900.20
ALBI On 06/02/2014			Sell	4	0.00

ALBI On 08/05/2014	Index Future	Sell	4	0.00
ALBI On 08/05/2014	Index Future	Buy	4	17,158.08
ALBI On 08/05/2014	Index Future	Sell	4	0.00
ALBI On 08/05/2014	Index Future	Buy	4	17,158.08
ALBI On 06/02/2014	Index Future	Buy	7	29,575.35
ALBI On 06/02/2014	Index Future	Sell	7	0.00
ALBI On 08/05/2014	Index Future	Sell	7	0.00
ALBI On 08/05/2014	Index Future	Buy	7	30,026.64
ALBI On 06/02/2014	Index Future	Sell	9	0.00
ALBI On 06/02/2014	Index Future	Buy	9	38,025.45
ALBI On 08/05/2014	Index Future	Buy	9	38,605.68
ALBI On 08/05/2014	Index Future	Sell	9	0.00
ALBI On 06/02/2014	Index Future	Buy	11	46,475.55
ALBI On 06/02/2014	Index Future	Sell	11	0.00
ALBI On 08/05/2014	Index Future	Sell	11	0.00
ALBI On 08/05/2014	Index Future	Buy	11	47,184.72
ALBI On 06/02/2014	Index Future	Sell	12	0.00
ALBI On 06/02/2014	Index Future	Buy	12	50,700.60
ALBI On 08/05/2014	Index Future	Sell	12	0.00
ALBI On 08/05/2014	Index Future	Buy	12	51,474.24
ALBI On 06/02/2014	Index Future	Buy	19	80,275.95
ALBI On 06/02/2014	Index Future	Sell	19	0.00
ALBI On 08/05/2014	Index Future	Sell	19	0.00
ALBI On 08/05/2014	Index Future	Buy	19	81,500.88
ALBI On 06/02/2014	Index Future	Buy	20	84,501.00
ALBI On 06/02/2014	Index Future	Sell	20	0.00
ALBI On 08/05/2014	Index Future	Sell	20	0.00
ALBI On 08/05/2014	Index Future	Buy	20	85,790.40
ALBI On 06/02/2014	Index Future	Buy	83	350,679.15
ALBI On 06/02/2014	Index Future	Sell	83	0.00
ALBI On 08/05/2014	Index Future	Sell	83	0.00
ALBI On 08/05/2014	Index Future	Buy	83	356,030.16
ALBI On 06/02/2014	Index Future	Sell	159	0.00
ALBI On 06/02/2014	Index Future	Buy	159	671,782.95

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 08/05/2014			Buy	159	682,033.68
ALBI On 08/05/2014			Sell	159	0.00
All Bond Term Splits 7-12 Year:					
AL7T On 06/02/2014			Sell	1	0.00
AL7T On 06/02/2014			Buy	1	4,645.42
AL7T On 08/05/2014			Buy	1	4,716.31
AL7T On 08/05/2014			Sell	1	0.00
ES33 Bond Future					
ES33 On 06/02/2014			Buy	2	1,632.64
ES33 On 06/02/2014			Sell	2	0.00
ES33 On 06/02/2014			Buy	2	1,632.64
ES33 On 06/02/2014			Sell	2	0.00
ES33 On 08/05/2014			Sell	2	0.00
ES33 On 08/05/2014			Buy	2	1,582.09
ES33 On 08/05/2014			Sell	2	0.00
ES33 On 08/05/2014			Buy	2	1,582.09
ES33 On 06/02/2014			Buy	4	3,265.29
ES33 On 06/02/2014			Sell	4	0.00
ES33 On 08/05/2014			Sell	4	0.00
ES33 On 08/05/2014			Buy	4	3,164.18
ES33 On 06/02/2014			Buy	25	20,408.05
ES33 On 06/02/2014			Sell	25	0.00
ES33 On 08/05/2014			Sell	25	0.00
ES33 On 08/05/2014			Buy	25	19,776.15
ES33 On 06/02/2014			Buy	28	22,857.01
ES33 On 06/02/2014			Sell	28	0.00
ES33 On 08/05/2014			Sell	28	0.00
ES33 On 08/05/2014			Buy	28	22,149.29
ES33 On 06/02/2014			Buy	30	24,489.65
ES33 On 06/02/2014			Sell	30	0.00
ES33 On 08/05/2014			Sell	30	0.00

ES33 On 08/05/2014	Bond Future	Buy	30	23,731.38
ES33 On 06/02/2014	Bond Future	Buy	40	32,652.87
ES33 On 06/02/2014	Bond Future	Sell	40	0.00
ES33 On 08/05/2014	Bond Future	Sell	40	0.00
ES33 On 08/05/2014	Bond Future	Buy	40	31,641.84
ES33 On 06/02/2014	Bond Future	Buy	56	45,714.02
ES33 On 06/02/2014	Bond Future	Sell	56	0.00
ES33 On 08/05/2014	Bond Future	Sell	56	0.00
ES33 On 08/05/2014	Bond Future	Buy	56	44,298.58
ES33 On 06/02/2014	Bond Future	Buy	63	51,428.27
ES33 On 06/02/2014	Bond Future	Sell	63	0.00
ES33 On 08/05/2014	Bond Future	Sell	63	0.00
ES33 On 08/05/2014	Bond Future	Buy	63	49,835.90
ES33 On 06/02/2014	Bond Future	Buy	72	58,775.17
ES33 On 06/02/2014	Bond Future	Sell	72	0.00
ES33 On 08/05/2014	Bond Future	Sell	72	0.00
ES33 On 08/05/2014	Bond Future	Buy	72	56,955.31
ES33 On 06/02/2014	Bond Future	Buy	95	77,550.57
ES33 On 06/02/2014	Bond Future	Sell	95	0.00
ES33 On 08/05/2014	Bond Future	Sell	95	0.00
ES33 On 08/05/2014	Bond Future	Buy	95	75,149.37
ES33 On 06/02/2014	Bond Future	Buy	109	88,979.08
ES33 On 06/02/2014	Bond Future	Sell	109	0.00
ES33 On 08/05/2014	Bond Future	Sell	109	0.00
ES33 On 08/05/2014	Bond Future	Buy	109	86,224.01
ES33 On 06/02/2014	Bond Future	Buy	389	317,549.18
ES33 On 06/02/2014	Bond Future	Sell	389	0.00
ES33 On 08/05/2014	Bond Future	Sell	389	0.00
ES33 On 08/05/2014	Bond Future	Buy	389	307,716.89
ES33 On 06/02/2014	Bond Future	Buy	401	327,345.04
ES33 On 06/02/2014	Bond Future	Sell	401	0.00
ES33 On 08/05/2014	Bond Future	Sell	401	0.00
ES33 On 08/05/2014	Bond Future	Buy	401	317,209.45
ES33 On 06/02/2014	Bond Future	Buy	466	380,405.96

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ES33 On 06/02/2014	Bond Future		Sell	466	0.00
ES33 On 08/05/2014	Bond Future		Sell	466	0.00
ES33 On 08/05/2014	Bond Future		Buy	466	368,627.44
ES33 On 06/02/2014	Bond Future		Buy	959	782,852.61
ES33 On 06/02/2014	Bond Future		Sell	959	0.00
ES33 On 08/05/2014	Bond Future		Sell	959	0.00
ES33 On 08/05/2014	Bond Future		Buy	959	758,613.11
ES33 On 06/02/2014	Bond Future		Buy	1,640	1,338,767.75
ES33 On 06/02/2014	Bond Future		Sell	1,640	0.00
ES33 On 08/05/2014	Bond Future		Sell	1,640	0.00
ES33 On 08/05/2014	Bond Future		Buy	1,640	1,297,315.44
ES33 On 06/02/2014	Bond Future		Buy	1,911	1,559,990.96
ES33 On 06/02/2014	Bond Future		Sell	1,911	0.00
ES33 On 08/05/2014	Bond Future		Sell	1,911	0.00
ES33 On 08/05/2014	Bond Future		Buy	1,911	1,511,688.91
ES33 On 08/05/2014	Bond Future		Buy	6,292	4,977,261.43
ES33 On 08/05/2014	Bond Future		Sell	6,292	0.00
ES33 On 06/02/2014	Bond Future		Sell	6,292	0.00
ES33 On 06/02/2014	Bond Future		Buy	6,292	5,136,296.77
Jibar Tradeable Future					
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	200	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	200	1,862,200.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	1,800	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	1,800	16,750,800.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	2,000	18,612,000.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	2,000	0.00
New Inflation Linked Index					
IGOV On 06/02/2014	Index Future		Sell	30	0.00
IGOV On 06/02/2014	Index Future		Buy	30	57,790.80
IGOV On 06/11/2014	Index Future		Sell	30	0.00
IGOV On 06/11/2014	Index Future		Buy	30	58,687.20

IGOV On 06/02/2014	Index Future	Buy	523	1,007,486.28
IGOV On 06/02/2014	Index Future	Sell	523	0.00
IGOV On 06/11/2014	Index Future	Sell	523	0.00
IGOV On 06/11/2014	Index Future	Buy	523	1,023,113.52
R186 Bond Future				
R186 On 06/02/2014	Bond Future	Buy	3	3,422.83
R186 On 06/02/2014	Bond Future	Sell	3	0.00
R186 On 08/05/2014	Bond Future	Sell	3	0.00
R186 On 08/05/2014	Bond Future	Buy	3	3,475.65
R186 On 06/02/2014	Bond Future	Buy	5	5,704.72
R186 On 06/02/2014	Bond Future	Sell	5	0.00
R186 On 08/05/2014	Bond Future	Sell	5	0.00
R186 On 08/05/2014	Bond Future	Buy	5	5,792.76
R186 On 06/02/2014	Bond Future	Buy	8	9,127.55
R186 On 06/02/2014	Bond Future	Sell	8	0.00
R186 On 08/05/2014	Bond Future	Sell	8	0.00
R186 On 08/05/2014	Bond Future	Buy	8	9,268.41
R186 On 06/02/2014	Bond Future	Buy	10	11,409.44
R186 On 06/02/2014	Bond Future	Sell	10	0.00
R186 On 06/02/2014	Bond Future	Buy	10	11,409.44
R186 On 06/02/2014	Bond Future	Sell	10	0.00
R186 On 08/05/2014	Bond Future	Sell	10	0.00
R186 On 08/05/2014	Bond Future	Buy	10	11,585.51
R186 On 08/05/2014	Bond Future	Sell	10	0.00
R186 On 08/05/2014	Bond Future	Buy	10	11,535.34
R186 On 08/05/2014	Bond Future	Buy	10	11,531.32
R186 On 08/05/2014	Bond Future	Sell	10	0.00
R186 On 08/05/2014	Bond Future	Sell	10	0.00
R186 On 08/05/2014	Bond Future	Buy	10	11,585.51
R186 On 06/02/2014	Bond Future	Buy	12	13,691.33
R186 On 06/02/2014	Bond Future	Sell	12	0.00
R186 On 06/02/2014	Bond Future	Buy	12	13,691.33
R186 On 06/02/2014	Bond Future	Sell	12	0.00
R186 On 08/05/2014	Bond Future	Sell	12	0.00
R186 On 08/05/2014	Bond Future	Buy	12	13,902.62

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 08/05/2014	Bond Future		Sell	12	0.00
R186 On 08/05/2014	Bond Future		Buy	12	13,902.62
R186 On 06/02/2014	Bond Future		Buy	14	15,973.22
R186 On 06/02/2014	Bond Future		Sell	14	0.00
R186 On 08/05/2014	Bond Future		Sell	14	0.00
R186 On 08/05/2014	Bond Future		Buy	14	16,219.72
R186 On 06/02/2014	Bond Future		Buy	14	15,973.22
R186 On 06/02/2014	Bond Future		Sell	14	0.00
R186 On 08/05/2014	Bond Future		Sell	14	0.00
R186 On 08/05/2014	Bond Future		Buy	14	16,219.72
R186 On 06/02/2014	Bond Future		Buy	23	26,241.72
R186 On 06/02/2014	Bond Future		Sell	23	0.00
R186 On 08/05/2014	Bond Future		Sell	23	0.00
R186 On 08/05/2014	Bond Future		Buy	23	26,646.68
R186 On 06/02/2014	Bond Future		Buy	36	41,073.99
R186 On 06/02/2014	Bond Future		Sell	36	0.00
R186 On 08/05/2014	Bond Future		Sell	36	0.00
R186 On 08/05/2014	Bond Future		Buy	36	41,707.85
R186 On 06/02/2014	Bond Future		Buy	41	46,778.71
R186 On 06/02/2014	Bond Future		Sell	41	0.00
R186 On 08/05/2014	Bond Future		Sell	41	0.00
R186 On 08/05/2014	Bond Future		Buy	41	47,500.61
R186 On 06/02/2014	Bond Future		Buy	43	49,060.60
R186 On 06/02/2014	Bond Future		Sell	43	0.00
R186 On 08/05/2014	Bond Future		Sell	43	0.00
R186 On 08/05/2014	Bond Future		Buy	43	49,817.71
R186 On 06/02/2014	Bond Future		Buy	48	54,765.32
R186 On 06/02/2014	Bond Future		Sell	48	0.00
R186 On 08/05/2014	Bond Future		Sell	48	0.00
R186 On 08/05/2014	Bond Future		Buy	48	55,610.47
R186 On 06/02/2014	Bond Future		Buy	67	76,443.26

R186 On 06/02/2014	Bond Future	Sell	67	0.00
R186 On 08/05/2014	Bond Future	Sell	67	0.00
R186 On 08/05/2014	Bond Future	Buy	67	77,622.94
R186 On 06/02/2014	Bond Future	Buy	73	83,288.93
R186 On 06/02/2014	Bond Future	Sell	73	0.00
R186 On 08/05/2014	Bond Future	Sell	73	0.00
R186 On 08/05/2014	Bond Future	Buy	73	84,574.25
R186 On 06/02/2014	Bond Future	Buy	100	115,914.43
R186 On 06/02/2014	Bond Future	Sell	100	0.00
R186 On 06/02/2014	Bond Future	Buy	123	140,336.14
R186 On 06/02/2014	Bond Future	Sell	123	0.00
R186 On 08/05/2014	Bond Future	Sell	123	0.00
R186 On 08/05/2014	Bond Future	Buy	123	142,501.82
R186 On 06/02/2014	Bond Future	Sell	132	0.00
R186 On 08/05/2014	Bond Future	Sell	132	0.00
R186 On 08/05/2014	Bond Future	Buy	132	152,928.78
R186 On 06/02/2014	Bond Future	Buy	132	150,604.63
R186 On 06/02/2014	Bond Future	Sell	150	0.00
R186 On 06/02/2014	Bond Future	Buy	150	173,871.65
R186 On 06/02/2014	Bond Future	Buy	172	196,242.40
R186 On 06/02/2014	Bond Future	Sell	172	0.00
R186 On 08/05/2014	Bond Future	Sell	172	0.00
R186 On 08/05/2014	Bond Future	Buy	172	199,270.84
R186 On 06/02/2014	Bond Future	Buy	209	238,457.34
R186 On 06/02/2014	Bond Future	Sell	209	0.00
R186 On 08/05/2014	Bond Future	Sell	209	0.00
R186 On 08/05/2014	Bond Future	Buy	209	242,137.24
R186 On 06/02/2014	Bond Future	Buy	214	244,162.06
R186 On 06/02/2014	Bond Future	Sell	214	0.00
R186 On 08/05/2014	Bond Future	Sell	214	0.00
R186 On 08/05/2014	Bond Future	Buy	214	247,930.00
R186 On 06/02/2014	Bond Future	Sell	250	0.00
R186 On 06/02/2014	Bond Future	Buy	250	289,786.00
R186 On 06/02/2014	Bond Future	Buy	272	310,336.82

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 06/02/2014			Sell	272	0.00
R186 On 08/05/2014			Sell	272	0.00
R186 On 08/05/2014			Buy	272	315,125.98
R186 On 08/05/2014	8.75	Call	Sell	280	0.00
R186 On 08/05/2014	8.75	Call	Buy	280	0.00
R186 On 08/05/2014	9.75	Put	Buy	280	0.00
R186 On 08/05/2014	9.75	Put	Sell	280	0.00
R186 On 08/05/2014	8.75	Call	Sell	450	0.00
R186 On 08/05/2014	8.75	Call	Buy	450	0.00
R186 On 08/05/2014	9.75	Put	Buy	450	0.00
R186 On 08/05/2014	9.75	Put	Sell	450	0.00
R186 On 08/05/2014	8.75	Call	Sell	700	0.00
R186 On 08/05/2014	8.75	Call	Buy	700	0.00
R186 On 08/05/2014	9.75	Put	Buy	700	0.00
R186 On 08/05/2014	9.75	Put	Sell	700	0.00
R186 On 08/05/2014	8.75	Call	Sell	750	0.00
R186 On 08/05/2014	8.75	Call	Buy	750	0.00
R186 On 08/05/2014	9.75	Put	Buy	750	0.00
R186 On 08/05/2014	9.75	Put	Sell	750	0.00
R186 On 06/02/2014			Buy	852	972,084.46
R186 On 06/02/2014			Sell	852	0.00
R186 On 08/05/2014			Sell	852	0.00
R186 On 08/05/2014			Buy	852	987,085.79
R186 On 06/02/2014			Buy	876	999,467.12
R186 On 06/02/2014			Sell	876	0.00
R186 On 08/05/2014			Sell	876	0.00
R186 On 08/05/2014			Buy	876	1,014,891.03
R186 On 08/05/2014	8.75	Call	Sell	960	0.00
R186 On 08/05/2014	8.75	Call	Buy	960	0.00
R186 On 08/05/2014	9.75	Put	Buy	960	0.00
R186 On 08/05/2014	9.75	Put	Sell	960	0.00

R186 On 08/05/2014	Bond Future	8.75	Call	Sell	1,000	0.00
R186 On 08/05/2014	Bond Future	8.75	Call	Buy	1,000	0.00
R186 On 08/05/2014	Bond Future	9.75	Put	Buy	1,000	0.00
R186 On 08/05/2014	Bond Future	9.75	Put	Sell	1,000	0.00
R186 On 06/02/2014	Bond Future			Buy	1,040	1,186,581.97
R186 On 06/02/2014	Bond Future			Sell	1,040	0.00
R186 On 08/05/2014	Bond Future			Sell	1,040	0.00
R186 On 08/05/2014	Bond Future			Buy	1,040	1,204,893.46
R186 On 06/02/2014	Bond Future			Buy	1,429	1,630,409.26
R186 On 06/02/2014	Bond Future			Sell	1,429	0.00
R186 On 08/05/2014	Bond Future			Sell	1,429	0.00
R186 On 08/05/2014	Bond Future			Buy	1,429	1,655,569.95
R186 On 08/05/2014	Bond Future	8.75	Call	Sell	1,860	0.00
R186 On 08/05/2014	Bond Future	8.75	Call	Buy	1,860	0.00
R186 On 08/05/2014	Bond Future	9.75	Put	Buy	1,860	0.00
R186 On 08/05/2014	Bond Future	9.75	Put	Sell	1,860	0.00
R186 On 06/02/2014	Bond Future			Buy	2,065	2,356,049.77
R186 On 06/02/2014	Bond Future			Sell	2,065	0.00
R186 On 08/05/2014	Bond Future			Sell	2,065	0.00
R186 On 08/05/2014	Bond Future			Buy	2,065	2,392,408.64
R186 On 06/02/2014	Bond Future			Buy	4,157	4,742,905.04
R186 On 06/02/2014	Bond Future			Sell	4,157	0.00
R186 On 08/05/2014	Bond Future			Sell	4,157	0.00
R186 On 08/05/2014	Bond Future			Buy	4,157	4,816,098.17
R186 On 08/05/2014	Bond Future	8.75	Call	Buy	6,000	0.00
R186 On 08/05/2014	Bond Future	8.75	Call	Sell	6,000	0.00
R186 On 08/05/2014	Bond Future	9.75	Put	Sell	6,000	0.00
R186 On 08/05/2014	Bond Future	9.75	Put	Buy	6,000	0.00
R186 On 06/02/2014	Bond Future			Sell	11,960	0.00
R186 On 08/05/2014	Bond Future			Sell	11,960	0.00
R186 On 08/05/2014	Bond Future			Buy	11,960	13,856,274.74
R186 On 06/02/2014	Bond Future			Buy	11,960	13,645,692.63
R2023 Bond Future						
R023 On 06/02/2014	Bond Future			Sell	5	0.00
R023 On 06/02/2014	Bond Future			Buy	5	4,892.53

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R023 On 06/02/2014			Sell	5	0.00
R023 On 06/02/2014			Buy	5	4,892.53
R023 On 06/02/2014			Sell	30	0.00
R023 On 06/02/2014			Buy	30	29,355.16
R023 On 06/02/2014			Sell	210	0.00
R023 On 06/02/2014			Buy	210	205,486.13
R2037 Bond Future					
2037 On 08/05/2014			Sell	50	0.00
2037 On 08/05/2014			Buy	50	46,794.51
2037 On 08/05/2014			Sell	50	0.00
2037 On 08/05/2014			Buy	50	46,794.51
2037 On 08/05/2014			Sell	100	0.00
2037 On 08/05/2014			Buy	100	93,589.01
2037 On 08/05/2014			Sell	1,000	0.00
2037 On 08/05/2014			Buy	1,000	935,890.10
2037 On 08/05/2014			Buy	1,200	1,123,068.12
2037 On 08/05/2014			Sell	1,200	0.00
R204 Bond Future					
R204 On 06/02/2014			Sell	110	0.00
R204 On 06/02/2014			Buy	110	110,405.70
R204 On 08/05/2014			Buy	110	112,109.44
R204 On 08/05/2014			Sell	110	0.00
R204 On 06/02/2014			Sell	300	0.00
R204 On 06/02/2014			Buy	300	301,106.46
R204 On 08/05/2014			Buy	300	305,753.01
R204 On 08/05/2014			Sell	300	0.00
R204 On 06/02/2014			Buy	410	411,512.16
R204 On 06/02/2014			Sell	410	0.00
R204 On 08/05/2014			Sell	410	0.00
R204 On 08/05/2014			Buy	410	417,862.45
R207 Bond Future					
R207 On 06/02/2014			Sell	8	0.00

R207 On 06/02/2014	Bond Future	Buy	8	7,608.72
R207 On 06/02/2014	Bond Future	Sell	8	0.00
R207 On 06/02/2014	Bond Future	Buy	8	7,608.72
R207 On 08/05/2014	Bond Future	Buy	8	7,726.14
R207 On 08/05/2014	Bond Future	Sell	8	0.00
R207 On 08/05/2014	Bond Future	Buy	8	7,726.14
R207 On 08/05/2014	Bond Future	Sell	8	0.00
R207 On 06/02/2014	Bond Future	Sell	21	0.00
R207 On 06/02/2014	Bond Future	Buy	21	19,972.90
R207 On 08/05/2014	Bond Future	Buy	21	20,281.12
R207 On 08/05/2014	Bond Future	Sell	21	0.00
R207 On 06/02/2014	Bond Future	Sell	34	0.00
R207 On 06/02/2014	Bond Future	Buy	34	32,337.08
R207 On 08/05/2014	Bond Future	Buy	34	32,836.09
R207 On 08/05/2014	Bond Future	Sell	34	0.00
R207 On 06/02/2014	Bond Future	Sell	37	0.00
R207 On 06/02/2014	Bond Future	Buy	37	35,190.35
R207 On 08/05/2014	Bond Future	Buy	37	35,733.39
R207 On 08/05/2014	Bond Future	Sell	37	0.00
R207 On 06/02/2014	Bond Future	Sell	200	0.00
R207 On 06/02/2014	Bond Future	Buy	200	190,218.12
R207 On 08/05/2014	Bond Future	Buy	200	193,153.48
R207 On 08/05/2014	Bond Future	Sell	200	0.00
R207 On 06/02/2014	Bond Future	Sell	360	0.00
R207 On 06/02/2014	Bond Future	Buy	360	342,392.62
R207 On 08/05/2014	Bond Future	Sell	360	0.00
R207 On 08/05/2014	Bond Future	Buy	360	347,676.26
R207 On 06/02/2014	Bond Future	Buy	668	635,328.52
R207 On 06/02/2014	Bond Future	Sell	668	0.00
R207 On 08/05/2014	Bond Future	Sell	668	0.00
R207 On 08/05/2014	Bond Future	Buy	668	645,132.62
R208 Bond Futures				
R208 On 06/02/2014	Bond Future	Sell	5	0.00
R208 On 06/02/2014	Bond Future	Buy	5	4,656.45
R208 On 08/05/2014	Bond Future	Buy	5	4,558.33

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 08/05/2014	Bond Future		Sell	5	0.00
R208 On 06/02/2014	Bond Future		Buy	9	8,381.61
R208 On 06/02/2014	Bond Future		Sell	9	0.00
R208 On 08/05/2014	Bond Future		Sell	9	0.00
R208 On 08/05/2014	Bond Future		Buy	9	8,205.00
R208 On 06/02/2014	Bond Future		Sell	10	0.00
R208 On 06/02/2014	Bond Future		Buy	10	9,312.90
R208 On 08/05/2014	Bond Future		Buy	10	9,116.66
R208 On 08/05/2014	Bond Future		Sell	10	0.00
R208 On 06/02/2014	Bond Future		Buy	14	13,038.06
R208 On 06/02/2014	Bond Future		Sell	14	0.00
R208 On 08/05/2014	Bond Future		Sell	14	0.00
R208 On 08/05/2014	Bond Future		Buy	14	12,763.33
R208 On 06/02/2014	Bond Future		Sell	15	0.00
R208 On 06/02/2014	Bond Future		Buy	15	13,969.35
R208 On 08/05/2014	Bond Future		Buy	15	13,675.00
R208 On 08/05/2014	Bond Future		Sell	15	0.00
R208 On 06/02/2014	Bond Future		Sell	16	0.00
R208 On 06/02/2014	Bond Future		Buy	16	14,900.64
R208 On 06/02/2014	Bond Future		Buy	16	14,900.64
R208 On 06/02/2014	Bond Future		Sell	16	0.00
R208 On 08/05/2014	Bond Future		Buy	16	14,586.66
R208 On 08/05/2014	Bond Future		Sell	16	0.00
R208 On 08/05/2014	Bond Future		Buy	16	14,586.66
R208 On 08/05/2014	Bond Future		Sell	16	0.00
R208 On 06/02/2014	Bond Future		Sell	19	0.00
R208 On 06/02/2014	Bond Future		Buy	19	17,694.51
R208 On 08/05/2014	Bond Future		Buy	19	17,321.66
R208 On 08/05/2014	Bond Future		Sell	19	0.00
R208 On 06/02/2014	Bond Future		Sell	23	0.00
R208 On 06/02/2014	Bond Future		Buy	23	21,419.67

R208 On 08/05/2014	Bond Future	Buy	23	20,968.33
R208 On 08/05/2014	Bond Future	Sell	23	0.00
R208 On 06/02/2014	Bond Future	Sell	24	0.00
R208 On 06/02/2014	Bond Future	Buy	24	22,350.96
R208 On 08/05/2014	Bond Future	Buy	24	21,879.99
R208 On 08/05/2014	Bond Future	Sell	24	0.00
R208 On 06/02/2014	Bond Future	Sell	32	0.00
R208 On 06/02/2014	Bond Future	Buy	32	29,801.29
R208 On 08/05/2014	Bond Future	Buy	32	29,173.32
R208 On 08/05/2014	Bond Future	Sell	32	0.00
R208 On 06/02/2014	Bond Future	Sell	133	0.00
R208 On 06/02/2014	Bond Future	Buy	133	123,861.60
R208 On 08/05/2014	Bond Future	Buy	133	121,251.63
R208 On 08/05/2014	Bond Future	Sell	133	0.00
R208 On 06/02/2014	Bond Future	Sell	235	0.00
R208 On 06/02/2014	Bond Future	Buy	235	218,853.20
R208 On 08/05/2014	Bond Future	Buy	235	214,241.60
R208 On 08/05/2014	Bond Future	Sell	235	0.00
R208 On 06/02/2014	Bond Future	Sell	301	0.00
R208 On 06/02/2014	Bond Future	Buy	301	280,318.35
R208 On 08/05/2014	Bond Future	Buy	301	274,411.59
R208 On 08/05/2014	Bond Future	Sell	301	0.00
R208 On 06/02/2014	Bond Future	Buy	806	750,619.90
R208 On 06/02/2014	Bond Future	Sell	806	0.00
R208 On 08/05/2014	Bond Future	Sell	806	0.00
R208 On 08/05/2014	Bond Future	Buy	806	734,803.12
R209 Bond Future				
R209 On 06/02/2014	Bond Future	Sell	2	0.00
R209 On 06/02/2014	Bond Future	Buy	2	1,475.10
R209 On 08/05/2014	Bond Future	Sell	2	0.00
R209 On 08/05/2014	Bond Future	Buy	2	1,434.91
R209 On 06/02/2014	Bond Future	Buy	5	3,687.75
R209 On 06/02/2014	Bond Future	Sell	5	0.00
R209 On 08/05/2014	Bond Future	Sell	5	0.00
R209 On 08/05/2014	Bond Future	Buy	5	3,587.28

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 08/05/2014	Bond Future		Sell	9	0.00
R209 On 08/05/2014	Bond Future		Buy	9	6,457.10
R209 On 06/02/2014	Bond Future		Buy	9	6,637.95
R209 On 06/02/2014	Bond Future		Sell	9	0.00
R209 On 06/02/2014	Bond Future		Sell	12	0.00
R209 On 06/02/2014	Bond Future		Buy	12	8,850.60
R209 On 08/05/2014	Bond Future		Sell	12	0.00
R209 On 08/05/2014	Bond Future		Buy	12	8,609.46
R209 On 06/02/2014	Bond Future		Buy	14	10,325.70
R209 On 06/02/2014	Bond Future		Sell	14	0.00
R209 On 08/05/2014	Bond Future		Sell	14	0.00
R209 On 08/05/2014	Bond Future		Buy	14	10,044.37
R209 On 06/02/2014	Bond Future		Buy	15	11,063.25
R209 On 06/02/2014	Bond Future		Sell	15	0.00
R209 On 08/05/2014	Bond Future		Sell	15	0.00
R209 On 08/05/2014	Bond Future		Buy	15	10,761.83
R209 On 06/02/2014	Bond Future		Buy	38	28,026.89
R209 On 08/05/2014	Bond Future		Sell	38	0.00
R209 On 08/05/2014	Bond Future		Buy	38	27,263.29
R209 On 06/02/2014	Bond Future		Sell	38	0.00
R209 On 06/02/2014	Bond Future		Sell	40	0.00
R209 On 06/02/2014	Bond Future		Buy	40	29,501.99
R209 On 08/05/2014	Bond Future		Sell	40	0.00
R209 On 08/05/2014	Bond Future		Buy	40	28,698.20
R209 On 06/02/2014	Bond Future		Buy	45	33,189.74
R209 On 06/02/2014	Bond Future		Sell	45	0.00
R209 On 08/05/2014	Bond Future		Buy	45	32,285.48
R209 On 08/05/2014	Bond Future		Sell	45	0.00
R209 On 06/02/2014	Bond Future		Buy	58	42,777.88
R209 On 06/02/2014	Bond Future		Sell	58	0.00
R209 On 08/05/2014	Bond Future		Sell	58	0.00

R209 On 08/05/2014	Bond Future	Buy	58	41,612.40
R209 On 06/02/2014	Bond Future	Sell	64	0.00
R209 On 08/05/2014	Bond Future	Sell	64	0.00
R209 On 08/05/2014	Bond Future	Buy	64	45,917.13
R209 On 08/05/2014	Bond Future	Sell	64	0.00
R209 On 08/05/2014	Bond Future	Buy	64	45,917.13
R209 On 06/02/2014	Bond Future	Buy	64	47,203.18
R209 On 06/02/2014	Bond Future	Sell	64	0.00
R209 On 06/02/2014	Bond Future	Buy	64	47,203.18
R209 On 06/02/2014	Bond Future	Buy	72	53,103.58
R209 On 06/02/2014	Bond Future	Sell	72	0.00
R209 On 08/05/2014	Bond Future	Sell	72	0.00
R209 On 08/05/2014	Bond Future	Buy	72	51,656.77
R209 On 06/02/2014	Bond Future	Buy	80	59,003.98
R209 On 06/02/2014	Bond Future	Sell	80	0.00
R209 On 08/05/2014	Bond Future	Sell	80	0.00
R209 On 08/05/2014	Bond Future	Buy	80	57,396.41
R209 On 06/02/2014	Bond Future	Buy	276	203,563.72
R209 On 06/02/2014	Bond Future	Sell	276	0.00
R209 On 08/05/2014	Bond Future	Sell	276	0.00
R209 On 08/05/2014	Bond Future	Buy	276	198,017.61
R209 On 06/02/2014	Bond Future	Buy	292	215,364.51
R209 On 06/02/2014	Bond Future	Sell	292	0.00
R209 On 08/05/2014	Bond Future	Sell	292	0.00
R209 On 08/05/2014	Bond Future	Buy	292	209,496.89
R209 On 06/02/2014	Bond Future	Sell	408	0.00
R209 On 06/02/2014	Bond Future	Buy	408	300,920.28
R209 On 08/05/2014	Bond Future	Sell	408	0.00
R209 On 08/05/2014	Bond Future	Buy	408	292,721.68
R209 On 06/02/2014	Bond Future	Sell	964	0.00
R209 On 06/02/2014	Bond Future	Buy	964	710,997.91
R209 On 08/05/2014	Bond Future	Sell	964	0.00
R209 On 08/05/2014	Bond Future	Buy	964	691,626.72
R209 On 06/02/2014	Bond Future	Buy	1,035	763,363.94

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 06/02/2014			Sell	1,035	0.00
R209 On 08/05/2014			Sell	1,035	0.00
R209 On 08/05/2014			Buy	1,035	742,566.03
R209 On 06/02/2014			Sell	1,280	0.00
R209 On 06/02/2014			Buy	1,280	944,063.62
R209 On 08/05/2014			Sell	1,280	0.00
R209 On 08/05/2014			Buy	1,280	918,342.53
R209 On 06/02/2014			Buy	1,660	1,224,332.50
R209 On 06/02/2014			Sell	1,660	0.00
R209 On 08/05/2014			Sell	1,660	0.00
R209 On 08/05/2014			Buy	1,660	1,190,975.47
R209 On 06/02/2014			Buy	1,925	1,419,783.17
R209 On 06/02/2014			Sell	1,925	0.00
R209 On 08/05/2014			Sell	1,925	0.00
R209 On 08/05/2014			Buy	1,925	1,381,101.07
R209 On 06/02/2014			Buy	8,358	6,164,440.39
R209 On 06/02/2014			Sell	8,358	0.00
R209 On 08/05/2014			Sell	8,358	0.00
R209 On 08/05/2014			Buy	8,358	5,996,489.73
R211 Bond Future					
R211 On 06/02/2014			Buy	390	491,158.20
R211 On 06/02/2014			Sell	390	0.00
R211 On 08/05/2014			Sell	390	0.00
R211 On 08/05/2014			Buy	390	498,720.30
R212 Bond Future					
R212 On 06/02/2014			Buy	317	397,153.45
R212 On 06/02/2014			Sell	317	0.00
R212 On 08/05/2014			Sell	317	0.00
R212 On 08/05/2014			Buy	317	403,265.21
R214 Bond Future					
R214 On 06/02/2014			Buy	100	74,761.68
R214 On 06/02/2014			Sell	100	0.00

R214 On 08/05/2014	Bond Future	Sell	100	0.00
R214 On 08/05/2014	Bond Future	Buy	100	72,614.84

Grand Total for Daily Detailed Turnover:

148,676

154,288,935.53